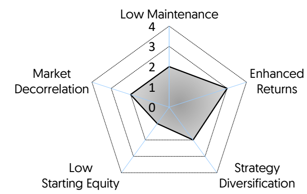
PORTFOLIO TRADER DASH™

DESCRIPTION

Portfolio Trader DASH™ is a risk-seeking professional-grade algorithm consisting of 4 high-performing equity trading systems. Trading is scaled across a mix of both market & limit-based systems relying solely on price dynamics. This long-only portfolio offers 3 layers of risk management through decorrelation - which is achieved by trading ETF pertaining to various asset classes -, through enforcing both hard & adaptive stop-losses, and through the implementation of proprietary kill switch techniques. Each trading system is autonomous and is rebalanced on a daily or a monthly basis. Trade signals are issued in the morning preceding the next session and are to be placed or executed within the first hour of the regular day session's opening at the trader's discretion. An aggressive yet contained leverage of 1.50:1 is set by default.

KEY FEATURES

stocks, bonds, cmdt	1.50:1 leverage	no illiquid stocks
SP500, ETF	non-IRA compliant	up to 57 positions
4 systems	$50,000 minimum	manual, set & forget
daily/monthly	3 risk mngmt layers	$100 monthly



TOP EXPECTED RISKS & BENEFITS

- Expected maximum drawdown between -25% and -30%
- Moderate market correlation may be acute in the early phase of a crash
- Risk of total capital loss

+ Turn-key strategy can be used as a stand-alone investment solution
+ Diversification building block of a broader portfolio to enhance 'alpha'
+ Higher user involvement for the active trading minded investor

REQUIREMENTS

- A minimum starting equity of $50,000. However, $100,000 is recommended in order to better absorb commissions and subscription fees.
- A low-cost brokerage account such as Interactive Brokers Pro. Zero-commission brokerages are strongly discouraged against due to PFOF and poor IT structures.
- In taxable accounts, enabled margin with the only intent to bypass trade settlement restrictions and accomodate overnight rebalancings.
- This algorithm is NOT suitable for IRAs due to the default use of leverage & margin.
- Self-availability and commitment to execute trades manually as autotrading is strongly advised against due to unreliability and unnecessary added cost concerns.
- Self-discipline to execute every single trading signal consistently so as to ensure integrity in the realization of the algorithm's statistical edge.
- Basic understanding of trading, risk/reward, expectancy and ideally an experience holding mutual funds through the latest crashes (dot-com + subprimes + covid).

BACKTESTED STATISTICS

SAMPLE	
Period	Jan. 2011 - Dec. 2023
Total Positions Tested	2,849
Cost & Slippage	1% of daily range

RISK / RETURN	
Avg. Drawdown	-2.86%
Max. Drawdown	-29.09%
Avg. Drawdown Days	7.57
Max. Drawdown Days	142
CAGR	+23.48%

RATIOS	
MAR	0.81
Sharpe	1.74
R^2	98.33
Avg. Net Position Gain	1.23%
% Winning Positions	68.23%
% Winning Months	73.72%
% Winning Years	100.00%

HISTORICAL PERFORMANCE

% Variation	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024													

Actual historical figures as audited by Collective2. Live simulation assumes $100,000 in starting equity, typical Interactive Brokers commissions of $0.005 per share, and a $100 monthly subscription fee.

For more in depth statistics, please visit the system's page on Collective2 at https://collective2.com/details/146853783.

DISCLAIMER - PLEASE READ CAREFULLY